A Hausdorff-type distance, a directional derivative of a set-valued map and applications in set optimization

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Dedicated to Professor Johannes Jahn in honor of his 65th birthday

Abstract

In this paper, we follow Kuroiwa’s set approach in set optimization, which proposes to compare values of a set-valued objective map $F$ respect to various set order relations. We introduce a Hausdorff-type distance relative to an ordering cone between two sets in a Banach space and use it to define a directional derivative for $F$. We show that the distance has nice properties regarding set order relations and the directional derivative enjoys most properties of the one of a scalar- single-valued function. These properties allow us to derive necessary and/or sufficient conditions for various types of maximizers and minimizers of $F$.

Key Words: Set-valued map, directional derivative, coderivative, set optimization, optimality condition

Mathematics subject classifications (MSC 2010): 49J53, 90C46

1 Introduction

Optimization problems with set-valued data arose originally inside of the theory of vector optimization and have recently been attracted more attention due to their important real-world applications in socio-economics, see [4, 18], and a survey given in [27]. An objective map in a set optimization problem (SP) is a set-valued map $F : \Omega \subseteq X \rightrightarrows Y$, where $\Omega$ is a nonempty set and $X, Y$ are vector spaces. There are several approaches to define a solution of (SP) (or a minimizer and a maximizer of $F$ over $\Omega$) but we restrict ourselves here mainly to the classical vector approach and the Kuroiwa’s set approach. Let a convex cone $K \subset Y$ be given. Then $K$ induces a partial order in $Y$ and various set order relations in $2^Y$. In the first approach, one

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compares elements of the image \( F(\Omega) := \bigcup_{x \in \Omega} F(x) \) w.r.t. the partial order in \( Y \) (see e.g. [25]) while in the second approach, one compares the sets \( F(x) \) w.r.t. set order relations in \( 2^Y \) (see e.g. [22]). We refer an interested reader to [14, 20] for surveys on set order relations and set-valued optimization problems whose solutions are defined by set criteria and to [19] for references of works where set order relations have been used outside the optimization community.

In optimization theory, the concepts of derivative and directional derivative of a function is an useful tool for deriving first-order necessary and/or sufficient optimality conditions.

In recent years, in connection with the numerous research in set optimization, much attention has been paid to extension of these concepts to set-valued maps. In the very first works, one takes a point in the graph of the set-valued map and assigns to it another set-valued map whose graph is some kind of tangent cone to the graph of the original one at the point in question, see the book [3]. Note that coderivative of a set-valued map is defined in a way of the same nature with a tangent cone being replaced by a normal cone, see [3, 26] for various types of derivatives and coderivatives. Later on, different concepts of directional derivative have been introduced depending on types of set differences involved (see [5] for a survey on possible set differences) and on types of order set relations using for defining optimal solutions. The first concept in this direction has been proposed by Kuroiwa in [23] where the lower less set relation and a special embedding technique have been involved. Hoheisel, Kanzow, Mordukhovich and Phan [17] use translation (the difference of a set and a point) instead of the difference of sets consisting of more than one point. Hamel-Schrage’s approach in [13] is based on a residuation operation and on the solution concept of an infimizer. Pilecka [28] exploits the inf-residuation, a concept already used in [6, 12, 13], for a difference of sets in combination with the lower set less order relation. Jahn [19] develops a directional derivative from a computational point of view, and interprets it as a limit of difference quotients, which is adapted from Demyanov’s difference (see [7, 29]) and is based on the concept of supporting points, in combination with a set less order relation. Recently, Dempe and Pilecka [8] use a slightly modified Demyanov difference to introduce a sort of directional derivative for a set-valued map and derive optimality conditions for efficient solutions defined by the set less order relation.

In this paper we introduce a Hausdorff-type distance relative to the ordering cone between two sets, which has nice properties regarding set order relations, and define a directional derivative as a limit of quotients of algebraic set difference. It turns out that the directional derivative enjoys most properties of the one of a scalar- single-valued function and can be used to derive necessary and/or sufficient conditions for various minimizers and maximizers of \( F \) some types of which are considered here in the first time.

The paper is organized as follows. Section 2 contains preliminaries. Next two sections are devoted to a Hausdorff-type distance and to a directional derivative, respectively. The last section contains conditions for several minimizers and maximizers of a set-valued map.
2 Notations and some auxiliary results

Throughout the paper, let $X$ and $Y$ be Banach spaces. Denote by $X^*$ and $Y^*$ the duals of $X$ and $Y$, respectively, and by $\langle \cdot, \cdot \rangle$ the pairing between a space and its dual. By $\mathbb{B}$ we denote the unit ball in a normed space. For nonempty subsets $A, B$ in $Y$, we define the algebraic sum (also called Hausdorff sum or Minkowski addition) and algebraic difference as follow $A + B := \{ a + b \mid a \in A, b \in B \}$ and $A - B := \{ a - b \mid a \in A, b \in B \}$. For a nonempty set $A \subset Y$ and $t \in \mathbb{R}$, let $tA := \{ ta \mid a \in A \}$. The distance from a point $u$ to a nonempty set $U$ in the spaces $X$ and $Y$ are denoted by $d(u, U)$ or $d_U(u)$.

Let $K \subset Y$ be a pointed closed convex cone (pointedness means $K \cap (-K) = \{ 0 \}$) and let $K^* := \{ y^* \in Y^* \mid \langle y^*, k \rangle \geq 0, \forall k \in K \}$. The cone $K$ induces a partial order in $Y$: for any $y_1, y_2 \in Y$

$$y_1 \leq_K y_2 \iff y_2 - y_1 \in K.$$  

For the sake of simplicity, we will omit the subscript $K$ in the notation $\leq_K$.

**Definition 2.1** ([25]). Let $A \subset Y$ be a nonempty set and $a \in A$. We say that (i) $A$ is $K$-bounded if there exists a bounded nonempty set $M \subset Y$ such that $A \subset M + K$; (ii) $A$ is $K$-compact if any its cover of the form $\{ U_\alpha + K \mid \alpha \in I, U_\alpha$ are open $\}$ admits a finite subcover; (iii) $a$ is a Pareto non-dominated/efficient point of $A$ (denoted by $a \in \text{Min}(A)$) if $a' \not\leq a$ for all $a' \in A, a' \neq a$.

**Proposition 2.1** ([9, 25]). Let $A \subset Y$ be a nonempty $K$-compact set. Then

(i) $\text{Min}(A) \neq \emptyset$ and $A \subset \text{Min}(A) + K$ (the nondomination property).

(ii) $A + K = \text{Min}(A) + K$ and $\text{Min}(A)$ is $K$-compact.

(iii) If $B \subset Y$ also is a $K$-compact nonempty set and $A + K = B + K$, then $\text{Min}(A) = \text{Min}(B)$.

There are numerous set order relations, see e.g. [20, 22] but we will mainly use the following ones.

**Definition 2.2.** Let $A$ and $B$ be nonempty subsets of $Y$.

(i) The $l$-type less order relation $\preceq_l$ is defined by

$$A \preceq_l B \iff (\forall b \in B \exists a \in A : a \leq b) \iff B \subseteq A + K.$$  

(ii) The $u$-type less order relation $\preceq_u$ is defined by

$$A \preceq_u B \iff (\forall a \in A \exists b \in B : a \leq b) \iff A \subseteq B - K.$$  

(iii) The set less order relation $\preceq_s$ is defined by

$$A \preceq_s B \iff A \preceq_l B \text{ and } A \preceq_u B.$$  

(iv) The possibly less order relation $\preceq_p$ is defined by

$$A \preceq_p B \iff (\exists a \in A \exists b \in B : a \leq b) \iff (A - B) \cap (-K) \neq \emptyset.$$  

3
(v) The certainly less order relation $\preceq_c$ is defined by

$$A \preceq_c B :\iff (A = B) \text{ or } (A \neq B, \forall a \in A \forall b \in B : a \leq b) \iff A - B \subseteq -K.$$ 

The set order relations $\preceq_l$, $\preceq_u$ and $\preceq_s$ have been introduced in [22]. For the set order relations $\preceq_p$ and $\preceq_c$, see [20]. Alongside with the set order relations, we will consider strict set order relations in the case $K$ has a nonempty interior.

**Definition 2.3.** Assume that $\text{int}K \neq \emptyset$. Let $A$ and $B$ be nonempty subsets of $Y$.

(i) $A \prec_l B :\iff B \subseteq A + \text{int}K$.

(ii) $A \prec_u B :\iff A \subseteq B - \text{int}K$.

(iii) $A \prec_p B :\iff (A - B) \cap (-\text{int}K) \neq \emptyset$.

(iv) $A \prec_c B :\iff (A - B) \subseteq (-\text{int}K)$.

It is immediate from the definitions the following implications.

**Lemma 2.1.** Let $A$ and $B$ be nonempty subsets of $Y$. Then

(i) $A \preceq_c B$ implies $A \preceq_p B$, and $A \preceq_c B$ implies $A \preceq_l B$ and $A \preceq_u B$.

(ii) $A \preceq_l B$ implies $A \preceq_p B$, and $A \preceq_u B$ implies $A \preceq_p B$.

Assume that $\text{int}K \neq \emptyset$. The assertions (i)-(ii) remain true if the involved set order relations are replaced by the corresponding strict ones.

Throughout the paper, $F : X \rightrightarrows Y$ is a set-valued map. The domain and the graph of $F$ are the sets $\text{dom}F := \{x \in X \mid F(x) \neq \emptyset\}$ and $\text{gr}F := \{(x, y) \in X \times Y \mid y \in F(x)\}$, respectively. Recall that $F$ is closed (convex) [2] if its graph is closed (convex, respectively).

### 3 A Hausdorff-type distance

The Hiriart-Urruty signed distance function $\Delta_U$ associated to a nonempty set $U \subset Y$ (see [15]) in the special case $U = -K$ plays an important role in our definition of a distance between two sets. Recall that

$$\Delta_{-K}(y) := d_{-K}(y) - d_{Y \setminus (-K)}(y) = \begin{cases} -d_{Y \setminus (-K)}(y) & \text{if } y \in -K \\ d_{-K}(y) & \text{otherwise}. \end{cases}$$

Some useful properties of $\Delta_{-K}$ are collected in the following proposition.

**Proposition 3.1.** The function $\Delta_{-K}$ has the properties:

(i) It is Lipschitz of rank 1 on $Y$, convex and positively homogenous.

(ii) It satisfies the triangle inequality: $\Delta_{-K}(y_1 + y_2) \leq \Delta_{-K}(y_1) + \Delta_{-K}(y_2)$ for any $y_1, y_2 \in Y$.

(iii) It is $K$-monotone: $\Delta_{-K}(y_1) \leq \Delta_{-K}(y_2)$ for any $y_1, y_2 \in Y$, $y_1 \leq y_2$. 

4
(iv) For any \( y \in Y \) we have \( \partial \Delta_{-K}(y) \subset K^* \cap \mathbb{B} \). Here, \( \partial \) stands for the subdifferential of convex analysis.

**Proof.** The properties (i)-(iii) are known, see e.g. [30], and the last one can be derived from [15, Prop. 2 and 5]. \( \square \)

Below are some illustrating examples.

**Example 3.1.**

(i) If \( K = \{0\} \), then \( \Delta_{-K}(y) = \|y\| \) for all \( y \in Y \).

(ii) If \( Y = \mathbb{R}^n \) and \( K = \mathbb{R}^n_+ \), then for all \( y = (y_i) \in \mathbb{R}^n \)

\[
\Delta_{-\mathbb{R}^n_+}(y) = \begin{cases}
-\min_i |y_i| & \text{if } y \in -\mathbb{R}^n_+ \\
\sqrt{\sum_{i=1}^n [y_i]^2} & \text{otherwise}
\end{cases}
\]

(iii) If \( Y = \mathbb{R} \) and \( K = \mathbb{R}^+ \), then \( \Delta_{-K}(y) = y \) and \( \partial \Delta_{-K}(y) = 1 \) for all \( y \in \mathbb{R} \).

Let \( A, B \) be nonempty subsets of \( Y \). Denote

\[
h_K(A, B) := \sup_{b \in B} \inf_{a \in A} \Delta_{-K}(a - b).
\]

**Lemma 3.1.** \( h_K(A, B) > -\infty \) when \( A \) is \( K \)-bounded, \( h_K(A, B) < +\infty \) when \( B \) is \( K \)-bounded and \( h_K(A, B) \) is finite when both \( A \) and \( B \) are \( K \)-bounded.

**Proof.** Consider the case \( A \) is \( K \)-bounded. Then \( A \subset M + K \) for some nonempty bounded set \( M \subset Y \). Fix \( b \in B \). For any \( a \in A \), there exist \( m \in M \) and \( k \in K \) such that \( a = m + k \). Then \( m \leq a \). Since the function \( \Delta_{-K} \) is \( K \)-monotone 1-Lipschitz, we have \( \Delta_{-K}(a - b) \geq \Delta_{-K}(m - b) \geq -\|m - b\| \geq -\|m\| - \|b\| \). Then \( h_K(A, B) \geq -\sup_{m \in M} \|m\| - \|b\| > -\infty \). The remaining cases can be checked similarly. \( \square \)

Now we can define a special distance in the family of nonempty \( K \)-bounded sets.

**Definition 3.1.** Let \( A, B \) be nonempty \( K \)-bounded subsets of \( Y \). A **Hausdorff-type distance** relative to the ordering cone \( K \) between \( A \) and \( B \), denoted by \( d_K(A, B) \), is defined as follows:

\[
d_K(A, B) := \max \{h_K(A, B), h_K(B, A)\}.
\]

**Remark 3.1.** The name “Hausdorff-type distance” is originated from the fact that this distance coincides with the classical Hausdorff distance given by

\[
d(A, B) := \max \{\sup_{a \in A} d(a, B), \sup_{b \in B} d(b, A)\}
\]

when \( K = \{0\} \) because in this case \( \Delta_{-K}(y) = \|y\| \) for all \( y \in Y \).

In what follows, when no confuse occurs, we abbreviate \( d_K(A, B) \) and \( h_K(A, B) \) to \( d(A, B) \) and \( h(A, B) \), respectively.

As the reader will see, the functions \( h \) and \( d \) have nice properties. Let us consider first the functions \( h \).
Lemma 3.2. Let $A$ and $A'$ be nonempty subsets of $Y$.

(i) If $A'$ is $K$-compact, then for any $a \in Y$ the function $\Delta_{-K} (-a)$ attains its finite infimum on $A'$.

(ii) If $A'$ is $K$-bounded and $A$ is $K$-compact, then the function $\inf_{a' \in A'} \Delta_{-K}(a' - .)$ attains its finite maximum on $A$.

(iii) If $A$ and $A'$ are $K$-compact, then
\[
h(A, A') = \max_{a' \in A'} \min_{a \in A} \Delta_{-K}(a - a').
\]

Proof. (i) Suppose that $A'$ is $K$-compact, then it is $K$-bounded [25]. Let $a \in Y$ be given. One can see from the proof of Lemma 3.1 that $t := \inf_{a' \in A'} \Delta_{-K}(a' - a) > -\infty$. Suppose to the contrary that $\Delta_{-K}(-a)$ do not attain its infimum on $A'$. Then for any $a' \in A'$ there exists a positive scalar $\epsilon(a')$ depending on $a'$ such that $\Delta_{-K}(a' - a) > t + \epsilon(a')$. For each $a' \in A'$, let $U_{a'} := \{v \in Y : \Delta_{-K}(v - a) > t + \epsilon(a')\}$. Note that since $0 \in K$, we have $U_{a'} \subset U_{a'} + K$ and since $\Delta_{-K}(v + k - a) \geq \Delta_{-K}(v - a) > t + \epsilon(a')$ for any $v \in U_{a'}$ and $k \in K$, we get $U_{a'} + K \subset U_{a'}$. Therefore, $U_{a'} = U_{a'} + K$. Further, since the function $\Delta_{-K}$ is Lipschitz, the sets $U_{a'}$ are open and since $a' \in U_{a'}$, we have $A' \subset \bigcup_{a' \in A'} U_{a'}$. The $K$-compactness of $A'$ implies the existence of finite vectors $a_1', \ldots, a_i'$ such that $a_j' \in A'$ for all $j = 1, \ldots, i$ and $A' \subset \bigcup_{j=1}^i (U_{a_j'} + K)$. Hence, $A' \subset \bigcup_{j=1}^i U_{a_j'}$ and we get $t = \inf_{a' \in A'} \Delta_{-K}(a' - a) > t + \inf \{\epsilon(a_j') : j = 1, \ldots, i\} > t$, a contradiction.

(ii) Exploiting the properties of the function $\Delta_{-K}$ stated in Proposition 3.1, one can easily check that the function $\inf_{a' \in A'} \Delta_{-K}(a' - .)$ is $1$-Lipschitz and monotone in the following sense
\[
a_2 \leq_K a_1 \iff \inf_{a' \in A'} \Delta_{-K}(a' - a_1) \leq \inf_{a' \in A'} \Delta_{-K}(a' - a_2).
\]

Next, according to Lemma 3.1, for any $a \in A$ we have $\inf_{a' \in A'} \Delta_{-K}(a' - a) > -\infty$ and $t := h(A', A) < +\infty$. Suppose to the contrary that the function $\inf_{a' \in A'} \Delta_{-K}(a' - .)$ does not attain its maximum on $A$. Fix $a \in A$. Then there exists a positive scalar $\epsilon(a)$ depending on $a$ such that $\inf_{a' \in A'} \Delta_{-K}(a' - a) < t - \epsilon(a)$. Set $U_a := \{v \in Y : \inf_{a' \in A'} \Delta_{-K}(a' - v) < t - \epsilon(a)\}$. One can check that $U_a = U_a + K$. By the same arguments as in the proof of (i) and taking into account the mentioned above properties of the function $\inf_{a' \in A'} \Delta_{-K}(a' - .)$, we can find finite numbers of vectors $a_1, \ldots, a_i$ such that $a_j \in A$ for all $j = 1, \ldots, i$ and $A \subset \bigcup_{j=1}^i (U_{a_j} + K) = \bigcup_{j=1}^i U_{a_j}$. Then we obtain that $t = \sup_{a \in A} \inf_{a' \in A'} \Delta_{-K}(a' - a) < t - \inf \{\epsilon(a_j) : j = 1, \ldots, i\} < t$, a contradiction.

(iii) The assertion follows from the assertions (i)-(ii).

The following characterization of the set order relation $\preceq_l$ in term of the function $h$ is an important tool in our arguments.

Lemma 3.3. Let $A$ and $A'$ be nonempty subsets of $Y$. Assume that $A'$ is $K$-bounded. Then
\[
A' \preceq_l A \iff h(A', A) \leq 0
\]
(The implication “$\Leftarrow$” holds under an additional condition that $A'$ is $K$-compact).
Proof. Suppose that $A' \subseteq A$ or $A \subset A' + K$. For any $a \in A$ there is $a'_0 \in A'$ such that $a'_0 - a \in -K$ and hence, $\Delta_{-K}(a'_0 - a) \leq 0$. We get $\inf_{a' \in A} \Delta_{-K}(a' - a) \leq \Delta_{-K}(a'_0 - a) \leq 0$. As $a \in A$ is arbitrarily chosen, we get $h(A', A) \leq 0$.

Next, suppose that $A$ is $K$-compact and $h(A', A) \leq 0$. Suppose to the contrary that $A' \not\subseteq A$ or $A \not\subseteq A' + K$. Then there exists $a \in A$ such that $a \not\in A' + K$. For all $a' \in A'$ one has $a' - a \not\in -K$ and hence, $\Delta_{-K}(a' - a) > 0$. Since $A'$ is $K$-compact, Lemma 3.2 (i) implies that $\Delta_{-K}(\cdot - a)$ attains its minimum on $A'$ and, therefore, $\min_{a' \in A'} \Delta_{-K}(a' - a) > 0$ and we obtain $h(A', A) > 0$, a contradiction. \hfill \Box

**Lemma 3.4.** Assume that $A$, $A'$ are nonempty subsets of $Y$ and $A'$ is $K$-bounded. Then

(i) $h(A', A) = h(A' + K, A + K)$.

(ii) $h(A, A) = 0$ if $\text{int}K = \emptyset$ or $\text{Min}(A) \neq \emptyset$ (for instance, if $A$ is $K$-compact).

Proof. (i) Observe that since $A \subset A + K$, we have $h(A', A) \leq h(A', A + K)$. Further, let $a \in A$, $k \in K$ and $a' \in A'$ be arbitrary vectors. The $K$-monotonicity of the function $\Delta_{-K}$ implies $\Delta_{-K}(a' - (a + k)) = \Delta_{-K}(a' - a - k) \leq \Delta_{-K}(a' - a)$ and therefore, $h(A', A) \geq h(A', A + K)$. Thus, $h(A', A) = h(A', A + K)$. Applying this equality to the set $A' + K$ in the place of $A'$, we get $h(A' + K, A) = h(A' + K, A + K)$. By a similar argument we can show that $h(A', A) = h(A' + K, A)$. The desired equality follows.

(ii) If $\text{int}K = \emptyset$, then $\Delta_{-K}(y) \geq 0$ for all $y \in Y$ and hence, $h(A, A) \geq 0$. If $\text{Min}(A) \neq \emptyset$ (which happens, for instance, when $A$ is $K$-compact, see Proposition 2.1), then for $\bar{a} \in \text{Min}(A)$ one has $a \not\subseteq K \bar{a}$ and $\Delta_{-K}(a - \bar{a}) \geq 0$ for all $a \in A$, which gives $h(A, A) \geq 0$. Finally, Lemma 3.3 gives $h(A, A) \geq 0$. Hence, $h(A, A) = 0$. \hfill \Box

**Lemma 3.5.** Assume that $A$, $B$ and $C$ are nonempty $K$-bounded subsets of $Y$. Then the triangle inequality holds:

$$h(A, B) \leq h(A, C) + h(C, B).$$

Proof. Recall that the triangle inequality of the function $\Delta_{-K}$ yields

$$\Delta_{-K}(a - b) \leq \Delta_{-K}(a - c) + \Delta_{-K}(c - b), \forall a \in A, \forall b \in B, \forall c \in C$$

and the desired inequality follows from the definition of $h$. \hfill \Box

We list useful properties of the function $d$ in the following.

**Proposition 3.2.** Assume that $A$ and $B$ are nonempty $K$-bounded sets. Then

(i) $d(A, B) = d(B, A)$.

(ii) $d(A, B) = d(A + K, B + K)$.

(iii) $d(\lambda A, \lambda B) = \lambda d(A, B)$ for any $\lambda \geq 0$. 

7
(iv) The triangle inequality holds: for any nonempty $K$-bounded set $C$, we have
\[ d(A, B) \leq d(A, C) + d(C, B). \]

(v) Assume that $A$ and $B$ are $K$-compact. Then $d(A, B) \geq 0$ and $d(A, B) = 0$ iff $A + K = B + K$.

**Proof.** Note that the assertion (i) follows from the definition of $d$, the assertion (ii) follows from Lemma 3.4 and the assertion (iii) is immediate from the definitions of $h$, $d$ and Proposition 3.1 (i). Further, from Lemma 3.5 we get
\[
\begin{align*}
    h(A, B) &\leq h(A, C) + h(C, B) \\
    &\leq \max\{h(A, C), h(C, A)\} + \max\{h(C, B), h(B, C)\} \\
    &= d(A, C) + d(B, C).
\end{align*}
\]

Similarly, we have $h(B, A) \leq d(A, C) + d(B, C)$. The assertion (iv) follows. It remains to prove the last assertion. If at least one relation, say $A \nleq t B$ holds, then Lemma 3.3 yields $h(A, B) > 0$ and therefore, $d(A, B) > 0$. Suppose that both the relations $A \nleq t B$ and $B \nleq t A$ hold. Then $B + K \subseteq A + K \subseteq B + K$ and hence, $A + K = B + K$. Lemma 3.4 implies $h(A, B) = h(A + K, B + K) = h(A + K, A + K) = 0$. Similarly, we have $h(B, A) = 0$. Therefore, $d(A, B) = 0$. \qed

It is immediate from Propositions 2.1 (ii) and 3.2 (ii) the following useful result.

**Corollary 3.1.** Let $A$ and $B$ be nonempty $K$-compact subsets of $Y$. Then
\[ d(A, B) = d(\text{Min}(A), \text{Min}(B)). \]

It turns out that the function $d$ has useful properties regarding the limit operation. Firstly, we show that the limit set is “unique” w.r.t cone extensions. Recall that for a set $A \subseteq Y$, its cone extension is the set $A + K$.

**Proposition 3.3.** Let $A_t$ ($t \in \mathbb{R}_+$ sufficiently small), $A$ and $B$ be nonempty $K$-compact subsets of $Y$. Suppose that
\[ \lim_{t \downarrow 0} d(A_t, A) = 0. \]

Then
\[ \lim_{t \downarrow 0} d(A_t, B) = 0 \iff A + K = B + K. \]

**Proof.** Observe that by Proposition 3.2 (iv) and (v) we have
\[ 0 \leq d(A, B) \leq d(A, A_t) + d(A_t, B) \]
and
\[ 0 \leq d(A_t, B) \leq d(A_t, A) + d(A, B), \]
which imply that $\lim_{t \downarrow 0} d(A_t, B) = 0$ if and only if $d(A, B) = 0$. Finally, recall that in view of Proposition 3.2 (v), $d(A, B) = 0$ if and only if $A + K = B + K$. \qed

Furthermore, the limit operation reserves the order relations $\leq_t$ and $\leq_p$. This property is very useful in deriving optimality conditions.
Proposition 3.4. Assume that $A_t$ $(t \in \mathbb{R}_+)$, $A$ and $B$ are nonempty $K$-compact subsets of $Y$ and that

$$\lim_{t \downarrow 0^+} d(A_t, A) = 0.$$ 

Then the following assertions hold:

(i) If $A_t \preceq_t B$ $(B \preceq_t A_t)$, then $A \preceq_t B$ (resp., $B \preceq_t A$).

(ii) If $A_t \preceq_p B$ and $B$ is compact, then $A \preceq_p B$.

Proof. (i) Since $A_t \preceq_t B$, Lemma 3.3 gives $h(A_t, B) \leq 0$. Further, Lemma 3.5 yields

$$h(A, B) \leq h(A, A_t) + h(A_t, B) \leq d(A, A_t) + h(A_t, B).$$

Since $\lim_{t \to 0} d(A_t, A) = 0$ and $h(A_t, B) \leq 0$, we obtain $h(A, B) \leq 0$ and Lemma 3.3 gives $A \preceq_t B$. Similarly, if $B \preceq_t A_t$ then $h(B, A_t) \leq 0$ and we deduce from the relations $\lim d(A_t, A) = 0$ and

$$h(B, A) \leq h(B, A_t) + h(A_t, A) \leq h(B, A_t) + d(A_t, A)$$

that $h(B, A) \leq 0$. Therefore, $B \preceq_t A$.

(ii) Let $t_i := 1/i$ and $A_i := A_{t_i}$ for $i = 1, 2, \ldots$. Without loss of generality, we may assume that $A_i \preceq_p B$ for all $i$. For each $i = 1, 2, \ldots$, let $b_i \in B \cap (A_i + K)$ be given. Then $A_i \preceq_t \{b_i\}$ and Lemma 3.3 implies $h(A_i, \{b_i\}) \leq 0$. Since $B$ is compact, we may assume that $b_i$ converges to $b \in B$. Further, Lemma 3.5 and Proposition 3.1 (i) give

$$h(A, \{b\}) \leq h(A, A_i) + h(A_i, \{b_i\}) + h(\{b_i\}, \{b\}) \leq d(A, A_i) + h(A_i, \{b_i\}) + ||b_i - b||.$$ 

Since $\lim_{i \to \infty} d(A_i, A_i) = 0$, $h(A_i, \{b_i\}) \leq 0$ and $\lim_{i \to \infty} ||b_i - b|| = 0$, it follows that $h(A, \{b\}) \leq 0$. Lemma 3.3 implies $A \preceq_t \{b\}$. Then $\{b\} \subseteq A + K$ or $(A - B) \cap (-K) \neq \emptyset$. Hence, $A \preceq_p B$. \hfill $\square$

Next, we use the Hausdorff-type distance to characterize the concept of a $K$-Lipschitz continuous set-valued map used in set optimization (see e.g. [1]).

Proposition 3.5. Assume that $F$ has $K$-compact values. Then $F$ is $K$-Lipschitz continuous with the constant $L$ near a point $x \in \text{dom} F$ in the sense that there is a neighborhood $U$ of $x$ such that

$$F(x_1) \subseteq F(x_2) + L \overline{B} ||x_1 - x_2|| + K, \quad \forall x_1, x_2 \in U \cap \text{dom} F$$

if and only if

$$d(F(x_1), F(x_2)) \leq \eta ||x_1 - x_2||, \quad \forall x_1, x_2 \in U \cap \text{dom} F,$$

where $\eta := \rho L$ and $\rho := \sup \{\Delta_{-K}(e) \mid e \in \overline{B}\}$.

Proof. Note that since $K$ is closed, we have $\rho > 0$.

The “if” part: Assume that (2) holds. It suffices to show that (1) holds for $L = \eta/\bar{\rho}$ for any $\bar{\rho}$ satisfying $0 < \bar{\rho} < \rho$. Assume to the contrary that $F(x_1) \nsubseteq
We can find a metric on the family such that for any nonempty set $K$.

By Proposition 3.2, we get $v_2 - v_1 - \hat{L}\|x_1 - x_2\| < 0$.

Proposition 3.1 implies that $\Delta_K(v_2 - v_1) \leq \Delta_K(e)$ or $\Delta_K(v_2 - v_1) \leq \rho L\|x_1 - x_2\|$. Therefore, we get

$$d(F(x_1), F(x_2)) \geq \sup_{v_1 \in F(x_1)} \inf_{v_2 \in F(x_2)} \Delta_K(v_2 - v_1) \geq \eta \rho / \rho \|x_1 - x_2\|,$$

which is a contradiction to (2). Thus (1) holds for $\hat{L} = \eta / \rho$.

The “only if” part: Assume that (1) holds. For any $v_1 \in F(x_1)$ there exist $v_2 \in F(x_2)$, $e \in B$ and $k \in K$ such that $v_1 = v_2 - L\|x_1 - x_2\|e + k$ or $v_2 - v_1 = L\|x_1 - x_2\|e - k$. Proposition 3.1 gives $\Delta_K(v_2 - v_1) \leq L\|x_1 - x_2\|\Delta_K(e)$ or $\Delta_K(v_2 - v_1) \leq \rho L\|x_1 - x_2\|$. Therefore, we get

$$h(F(x_2), F(x_1)) = \sup_{v_1 \in F(x_1)} \inf_{v_2 \in F(x_2)} \Delta_K(v_2 - v_1) \leq \rho L\|x_1 - x_2\|.$$

Similarly, we have $h(F(x_1), F(x_2)) \leq \rho L\|x_1 - x_2\|$. Hence, (2) holds with $\eta = \rho L$.

Proposition 3.2 implies that $d$ has all properties of a metric. In fact, this distance induces a metric on the family

$$V := \{[A] \mid A \subset Y \text{ is } K - \text{compact}\},$$

where for any nonempty $K$-compact set $A \subset Y$,

$$[A] := \{A' \subset Y \mid A' \text{ is } K - \text{compact and } A' + K = A + K\}.$$

Observe that $V$ is a semi-linear space with the addition and multiplication operations given by $[A] + [B] := [A + B]$ and $t[A] := [tA]$ for any pair $[A], [B] \in V$ and any nonnegative scalar $t$. We define a function $d_V : V \times V \to \mathbb{R}$ by

$$d_V([A], [B]) := d(A, B).$$

By Proposition 3.2, $d_V$ is well-defined and it induces a metric on $V$. Proposition 3.3 shows that the following limit operation in $V$ is well-defined: For $[A_i] \in V$ for any $i = 1, 2, \ldots$ and $[A] \in V$, we write

$$\lim_{i \to +\infty} [A_i] = [A] \text{ if and only if } \lim_{i \to +\infty} d_V([A_i], [A]) = 0.$$

Proposition 3.5 states that the set-valued map $F$ with $K$-compact values is $K$-Lipschitz continuous at $\tilde{x}$ if and only if the single-valued map $[F] : \text{dom}F \to V$ defined by $[F](x) := [F(x)]$ is Lipschitz continuous at this point, namely,

$$d_V([F](x_1), [F](x_2)) \leq \eta\|x_1 - x_2\|, \forall x_1, x_2 \in U \cap \text{dom}F.$$
4 A concept of directional derivative

In this section, we introduce a new concept of directional derivative for the set-valued map \( F \) and study its properties.

From now on, we assume that \( F \) has **compact values**. Recall that \( d \in Y \) is an admissible direction of \( F \) at \( x \in \text{dom} \ F \) if \( x + td \in \text{dom} \ F \) for \( t > 0 \) sufficiently small.

**Definition 4.1.** Let \( x \in \text{dom} \ F \) and \( d \) be an admissible direction of \( F \) at \( x \). Denote

\[
W(x,d) := \{ A \subset Y \mid A \text{ is } K-\text{compact and } \lim_{t \downarrow 0^+} d(\frac{F(x+td) - F(x)}{t}, A) = 0 \}.
\]

The **directional derivative** \( DF(x,d) \) of \( F \) at \( x \) in the direction \( d \) is defined by

\[
DF(x,d) := \begin{cases} \text{Min}(A) & \text{for some } A \in W(x,d) \\ \emptyset & \text{otherwise} \end{cases}
\]

We say that \( F \) has the directional derivative \( DF(x,d) \) at \( x \) in the direction \( d \) if \( DF(x,d) \neq \emptyset \).

**Proposition 4.1.** Assume that \( W(x,d) \neq \emptyset \).

(i) The directional derivative is well-defined in the sense that \( DF(x,d) \) is nonempty and it does not depend on the choice of \( A \in W(x,d) \). Moreover, we have

\[
\lim_{t \downarrow 0^+} d(\frac{F(x+td) - F(x)}{t}, DF(x,d)) = 0.
\]

(ii) Let \( B \subset Y \) be a nonempty \( K \)-compact set. Then \( DF(x,d) = B \) if and only if

\[
\lim_{t \downarrow 0^+} d(\frac{F(x+td) - F(x)}{t}, B) = 0 \text{ and } \text{Min}(B) = B.
\]

**Proof.** (i) The non-emptiness of \( DF(x,d) \) follows from the \( K \)-compactness of the set \( A \) and Proposition 2.1. Further, let be given a pair \( A_1, A_2 \in W(x,d) \). By Proposition 3.3, we have \( A_1 + K = A_2 + K \) and by Proposition 2.1 (iii) we have \( \text{Min}(A_1) = \text{Min}(A_2) \). Hence, \( DF(x,d) = \text{Min}(A_1) = \text{Min}(A_2) \), which means that the directional derivative is well-defined. Next, assume that \( DF(x,d) = \text{Min}(A) \) for some \( A \in W(x,d) \). By Proposition 2.1 (ii), \( DF(x,d) \) is \( K \)-compact and \( DF(x,d) + K = \text{Min}(A) + K = A + K \). The desired equality follows from Proposition 3.3.

(ii) The ”if” part follows from the definition and the ”only if” part follows from the assertion (i) and the fact that \( B = DF(x,d) = \text{Min}(A) \) for some \( A \in W(x,d) \) and \( \text{Min}(\text{Min}(A)) = \text{Min}(A) \).

We provide some illustrating examples.

**Example 4.1.** Let \( X = \mathbb{R} \), \( Y = \mathbb{R}^2 \) and \( K = \mathbb{R}^2_+ \).

(i) Let \( F(x) := \{(x,0), (0,x)\} \). One has \( DF(0,1) = \{(1,0), (0,1)\} \) and \( DF(0,-1) = \{(-1,0), (0,-1)\} \).
(ii) Let \( F(x) := \{(x, 0), (0, |x|)\} \). Then \( DF(0, 1) = DF(0, -1) = \{(1, 0), (0, 1)\} \).

(iii) Let

\[
F(x) := \begin{cases} 
(x, 1), (x, 2) & \text{if } x \neq 0 \\
(0, 0), (0, 1) & \text{if } x = 0 
\end{cases}
\]

We will calculate \( DF(x, d) \) at \( x = 0 \).

Let \( d = 1 \) and \( t > 0 \). Then \( F(x + td) = F(t) = \{(t, 1), (t, 2)\} \), \( F(t) - F(0) = \{(t, 1), (t, 2), (t, 0)\} \) and

\[
A_t := (F(t) - F(0))/t = \{(1, 1/t), (1, 2/t), (1, 0)\}.
\]

It is clear that \( \text{Min}(A_t) = \{(1, 0)\} \). Set \( A := \text{Min}(A_t) \). Corollary 3.1 implies that \( d(A_t, A) = d(\text{Min}(A_t), \text{Min}(A_t)) = 0 \). Therefore, \( DF(0, 1) = \{(1, 0)\} \).

Let \( d = -1 \) and \( t > 0 \). Then \( F(x + td) = F(-t) = \{(-t, 1), (-t, 2)\} \), \( F(t) - F(0) = \{(-t, 1), (-t, 2), (-t, 0)\} \) and

\[
A_t := (F(t) - F(0))/t = \{(-1, 1/t), (-1, 2/t), (-1, 0)\}.
\]

Then \( \text{Min}(A_t) = \{(-1, 0)\} \). Set \( A := \text{Min}(A_t) \). Corollary 3.1 implies that \( d(A_t, A) = d(\text{Min}(A_t), \text{Min}(A_t)) = 0 \). Therefore, \( DF(0, -1) = \{(-1, 0)\} \).

(iv) Let

\[
F(x) := \begin{cases} 
(2x^2, 1), (3x, 2) & \text{if } x > 0 \\
(0, 0), (0, 1) & \text{if } x = 0 \\
(x^4, 1), (-x^3, 2) & \text{if } x < 0 
\end{cases}
\]

We will calculate \( DF(x, d) \) at \( x = 0 \).

Let \( d = 1 \) and \( t > 0 \). Then \( F(x + td) = F(t) = \{(2t^2, 1), (3t, 2)\} \), \( F(t) - F(0) = \{(2t^2, 1), (3t, 2), (2t, 0), (3t, 1)\} \) and

\[
A_t := (F(t) - F(0))/t = \{(2t, 1/t), (3, 2/t), (2t, 0), (3, 1/t)\}.
\]

It is clear that \( \text{Min}(A_t) = \{(2t, 0)\} \) for \( t < 1 \). Set \( A := \{(0, 0)\} \). Corollary 3.1 implies that \( d(A_t, A) = d(\text{Min}(A_t), A) = 2t \). Therefore, \( DF(0, 1) = \{(0, 0)\} \).

Let \( d = -1 \) and \( t > 0 \). Then \( F(x + td) = F(-t) = \{(t^4, 1), (-t^3, 2)\} \), \( F(t) - F(0) = \{(t^4, 1), (t^3, 2), (t^4, 0), (t^3, 1)\} \) and

\[
A_t := (F(t) - F(0))/t = \{(t^3, 1/t), (t^2, 2/t), (t^3, 0), (t^2, 1/t)\}.
\]

It is clear that \( \text{Min}(A_t) = \{(t^3, 0)\} \) for \( t < 1 \). Set \( A := \{(0, 0)\} \). Corollary 3.1 implies that \( d(A_t, A) = d(\text{Min}(A_t), A) = t^3 \). Therefore, \( DF(0, -1) = \{(0, 0)\} \).

(v) Let \( F : [0, +\infty] \rightarrow \mathbb{R}^2 \) be defined by:

\[
F(x) := \{(u, v) \mid u^2 + v^2 \leq x^2\}.
\]

Let \( x = 0 \) and \( d = 1 \). We claim that

\[
DF(0, 1) = \{(u, v) \in -\mathbb{R}^2_+ \mid u^2 + v^2 = 1\}
\]
Let $t > 0$. We have $F(x + td) = F(t) = \{(u, v) \mid u^2 + v^2 \leq t^2\}$, $F(t) - F(0) = F(t)$ and

$$A_t := (F(t) - F(0))/t = \{(u/t, v/t) \mid u^2 + v^2 \leq t^2\} = \{(u, v) \mid u^2 + v^2 \leq 1\}.$$

Then $\text{Min}(A_t) = \{(u, v) \in -\mathbb{R}_+^2 \mid u^2 + v^2 = 1\}$. Set $A := \text{Min}(A_t)$. Corollary 3.1 implies that $d(A_t, A) = d(\text{Min}(A_t), \text{Min}(A_t)) = 0$. Therefore, $DF(0, 1) = \{(u, v) \in -\mathbb{R}_+^2 \mid u^2 + v^2 = 1\}$.

We show that the directional derivative given in Definition 4.1 enjoys most properties of the one of a scalar- single-valued function and it is closely related to the coderivative of the considered set-valued map $F$.

**Proposition 4.2.** Assume that $d$ is an admissible direction of $F$ at $x$ and $DF(x, d) \neq \emptyset$. Then for any scalar $\lambda > 0$, we have $DF(x, \lambda d) = \lambda DF(x, d)$ and $D(\lambda F)(x, d) = \lambda DF(x, d)$.

**Proof.** By Proposition 3.2 we have

$$d(\frac{F(x + t\lambda d) - F(x)}{t\lambda}, \lambda DF(x, d)) = \lambda d(\frac{F(x + td) - F(x)}{t}, DF(x, d)).$$

Therefore, setting $t' = \frac{t}{\lambda}$, we get

$$\lim_{t' \to 0^+} d(\frac{F(x + t'\lambda d) - F(x)}{t'}, \lambda DF(x, d)) = \lim_{t \to 0^+} d(\frac{F(x + td) - F(x)}{t}, \lambda DF(x, d))$$

$$= \lambda \lim_{t \to 0^+} d(\frac{F(x + td) - F(x)}{t}, DF(x, d)) = 0.$$ 

To prove the first equality, it suffices to apply Proposition 4.1 (ii): we have $DF(x, \lambda d) = \lambda DF(x, d)$ because $\text{Min}(\lambda DF(x, d)) = \lambda \text{Min}(DF(x, d)) = \lambda DF(x, d)$. The second equality can be proved by similar arguments. \hfill \Box

Next, we establish a property of the directional derivative in the case $F$ is **Lipschitz** in the sense of set-valued analysis, see e.g. [3].

**Proposition 4.3.** Let $Y = \mathbb{R}^n$. Suppose that $F$ is Lipschitz with the constant $L$ on the neighborhood $U(x)$ of $x \in \text{int domF}$, i.e.

$$F(x_1) \subseteq F(x_2) + L\|x_1 - x_2\|, \quad \forall x_1, x_2 \in U(x)$$

and $F$ has the directional derivative $DF(x, d)$ at $x$ in a direction $d$. Then

$$DF(x, d) \preceq_p L\|d\|\mathbb{B}.$$ 

**Proof.** Let $t > 0$ be sufficiently small so that $x + td \in U(x)$. The relation $F(x + td) \subset F(x) + Lt\|d\|\mathbb{B}$ implies that $(A_t - L\|d\|\mathbb{B}) \cap (-K) \neq \emptyset$ or $A_t \preceq_p L\|d\|\mathbb{B}$, where $A_t := (F(x + td) - F(x))/t$. Since $\lim_{t \to 0^+} d(A_t, DF(x, d)) = 0$, Proposition 3.4 (ii) yields that $DF(x, d) \preceq_p L\|d\|\mathbb{B}$. \hfill \Box
We consider now properties of the directional derivative in the convex case. Recall that $F$ is $K$-convex [21, 24] if its domain is convex and for any $x_1, x_2 \in \text{dom}F$ and $\lambda \in [0, 1]$ one has $\lambda F(x_1) + (1 - \lambda)F(x_2) \subseteq F(\lambda x_1 + (1 - \lambda)x_2) + K$ or, equivalently,

$$F(\lambda x_1 + (1 - \lambda)x_2) \preceq_{\lambda} \lambda F(x_1) + (1 - \lambda)F(x_2).$$

One can check that if $F$ is convex, then it is $K$-convex.

It is well-known that for a convex function $f : X \to \mathbb{R}$, the quotient $f(x+t)-f(x)$ is decreasing w.r.t. $t$ and the inequality $f'(x, d) \leq f(x + d) - f(x)$ holds. We show that similar results hold in the set-valued case.

**Proposition 4.4.** Suppose that $F$ is $K$-convex, $x \in \text{dom}F$ and $d$ is an admissible direction.

(i) Let $r > 0$ be a scalar such that $x + rd \in \text{dom}F$. Then for any scalar $t$ such that $0 < t \leq r$ we have

$$\frac{F(x + td) - F(x)}{t} \preceq_{\lambda} \frac{F(x + rd) - F(x)}{r}. \tag{3}$$

(ii) Assume that $x + d \in \text{dom}F$ and $F$ has the directional derivative $DF(x, d)$ at $x$ in the direction $d$. Then

$$DF(x, d) \preceq_{\lambda} F(x + d) - F(x). \tag{4}$$

**Proof.** (i) Since $x + td = \frac{r-t}{r}x + \frac{t}{r}(x + rd)$, we get

$$F(x + td) \preceq_{\lambda} \frac{r-t}{r}F(x) + \frac{t}{r}F(x + rd)$$

or

$$\frac{r-t}{r}F(x) + \frac{t}{r}F(x + rd) \subseteq F(x + td) + K.$$  

Then for any $u \in F(x)$, $v \in F(x + rd)$ there exist $z \in F(x+td)$ and $k \in K$ such that $\frac{r-t}{r}u + \frac{t}{r}v = z + k$. It follows that $\frac{v-u}{r} = \frac{z-k}{t}$. Therefore, $(F(x+rd) - F(x))/r \subseteq (F(x+td) - F(x))/t + K$, which means that (3) is satisfied.

(ii) The relation (3) with $r = 1$ gives $A_t \preceq_{\lambda} F(x + d) - F(x)$ for any $t \in ]0, 1[$, where $A_t := (F(x + td) - F(x))/t$. Since $\lim_{t \to 0^+} d(A_t, DF(x, d)) = 0$, Proposition 3.4 (ii) implies (4). \[ \square \]

**Remark 4.1.** Let us return to the map given in Example 4.1 (v). This map is $\mathbb{R}^2_+$-convex and (4) is satisfied for $DF(0, 1)$, namely, $DF(0, 1) \preceq_{\lambda} F(1) - F(0)$, where $F(1) - F(0) = \{(u, v) \mid u^2 + v^2 \leq 1\}$ and $DF(0, 1) = \{(u, v) \in -\mathbb{R}^2_+ \mid u^2 + v^2 = 1\}$.

It is well-known the following relation between the directional derivative and the subdifferential of a scalar- single-valued convex function, see e.g. [31, Prop. 3.2]
**Proposition 4.5.** Assume that $f : X \to \mathbb{R} \cup \{+\infty\}$ is a lower semicontinuous (lsc) convex function. If $f$ has the directional derivative at $x \in \text{dom} f$ in any admissible direction, then

$$\sup_{f(x+d) \leq f(x)} -\frac{f'(x,d)}{\|d\|} = d(0, \partial f(x)).$$

We will extend the above result to the set-valued case. For this end, we need some notions and auxiliary results. Let us recall the concept of coderivative of convex analysis. Assume that $F$ is convex and closed. The coderivative of convex analysis $D^*F(x,y)$ of $F$ at $(x,y) \in \text{gr} F$ is defined as follows: for any $y^* \in Y^*$,

$$D^*F(x,y)(y^*) := \{x^* \in X^* \mid (x^*, -y^*) \in N((x,y); \text{gr} F)\}$$

[2]. Here, for a nonempty closed convex set $\Omega$ in $Y$, the normal cone $N(\bar{v}; \Omega)$ to $\Omega$ at $\bar{v} \in \Omega$ is defined by $N(\bar{v}; \Omega) = \{v^* \in Y^* \mid \langle v^*, v - \bar{v} \rangle \leq 0 \text{ for all } v \in \Omega\}$.

Let $z \in Y$ and $x \in \text{dom} F$. Define a function $g_{F,z} : X \to \mathbb{R}$ and a map $V_{F,z} : X \rightrightarrows Y$ by

$$g_{F,z}(x) := \inf_{y \in F(x)} \Delta_{-K}(y - z)$$

and

$$V_{F,z}(x) := \{y \in F(x) \mid \Delta_{-K}(y - z) = g_{F,z}(x)\}.$$

Recall that $F$ is upper semicontinuous (in brief, usc) at $\bar{x} \in \text{dom} F$ if for any neighborhood $V$ of $F(\bar{x})$ there exists an neighborhood $U$ of $\bar{x}$ such that $F(x) \subset V$ for any $x \in \text{dom} F \cap U$. We say that $F$ is usc if it is usc everywhere on its domain. Recall that if $F$ is compact-valued and usc, then it is closed.

**Lemma 4.1.** Let $x \in \text{dom} F$.

(i) If $F$ is compact-valued, then $g_{F,z}(x) > -\infty$ and $V_{F,z}(x) \neq \emptyset$.

(ii) If $F$ is compact-valued and usc on $\text{dom} F$, then $g_{F,z}$ is lsc on $\text{dom} F$.

(iii) If $F$ is compact-valued and convex, then $g_{F,z}$ is convex and for any $y_x \in V_{F,z}(x)$ one has

$$\partial g_{F,z}(x) = \cup_{y^* \in \partial \Delta_{-K}(y_x - z)} D^*F(x,y_x)(y^*).$$

(5)

**Proof.** The first assertion follows from Lemma 3.2, the two others follow from [11, Prop. 2.2] and [10, Prop. 3.3]. \qed

We will use the following notations. Fix $x \in \text{dom} F$. We define a function $g$ as follows

$$g(u) := h(F(u), F(x))$$

for any $u \in \text{dom} F$. By the definitions of $h$ and $g_{F,y}$ we have

$$g(u) = \sup_{y \in F(x)} \inf_{v \in F(u)} \Delta_{-K}(v - y) = \sup_{y \in F(x)} g_{F,y}(u).$$

For a given $u \in X$, let

$$J(u) := \{z \in F(x) \mid g_{F,z}(u) = g(u)\}.$$
Proposition 4.6. Assume that $\text{dom} F = X$, $F$ is convex usc compact-valued on $X$ and $F$ has directional derivative $DF(x,.)$ at $x \in X$ in any direction.

(i) Assume that the set $\Theta_1(x)$ defined by

\[
\Theta_1(x) := \cup_{y,z \in F(x), y^* \in \partial \Delta_{-K}(z-y)} D^*F(x, z)(y^*)
\]

is nonempty. Then for any $d \in X$ one has

\[
\frac{\sup_{v \in DF(x,d)}(-\Delta_{-K}(v))}{\|d\|} \leq d(0, \Theta_1(x)). \tag{6}
\]

(ii) Assume that $K$ has a nonempty interior and $d(0, \partial g(x)) > 0$. Then

\[
\xi d(0, \partial g(x)) \leq \sup_{F(x+d) \subseteq F(x)} \frac{\sup_{v \in DF(x,d)}(-\Delta_{-K}(v))}{\|d\|}. \tag{7}
\]

If in addition $X = \mathbb{R}^n$ and $\text{dom} F = \mathbb{R}^n$, then

\[
\partial g(x) = \text{co}\{\cup_{z \in J(x)} \cup_{y^* \in \partial \Delta_{-K}(y_s-z), y_s \in V_{F,x}} D^*F(x, y_s)(y^*)\}. \tag{8}
\]

Here, $\xi := \sup\{d_{Y \setminus K}(k_o) \mid k_o \in \text{int} K, d_{-K}(k_o) = 1\}$ and “co” stands for the convex hull of a set.

Proof. (i) Let $x^* \in \Theta_1(x)$. Then one can find $y, z \in F(x)$ and $y^* \in \partial \Delta_{-K}(z-y)$ such that $x^* \in D^*F(x, z)(y^*)$. By the definition of the coderivative of convex analysis, $(x^*, -y^*) \in N((x, z); \text{gr} F)$. Therefore, the inequality $\langle x^*, x' - x \rangle - \langle y^*, y' - z \rangle \leq 0$ holds for any $(x', y') \in \text{gr} F$. Further, since $y^* \in \partial \Delta_{-K}(z-y)$ and the signed distance function satisfies the triangle inequality, we have

\[
\langle y^*, y' - z \rangle \leq \Delta_{-K}(y' - y) - \Delta_{-K}(z - y) \leq \Delta_{-K}((y' - y) - (z - y)) = \Delta_{-K}(y' - z).
\]

Then one has the inequality

\[
\langle x^*, x' - x \rangle \leq \Delta_{-K}(y' - z), \quad \forall (x, z), (x', y') \in \text{gr} F. \tag{9}
\]

Recall that by Proposition 4.1 we have $\lim_{t \to 0^+} d(A_t, DF(x,d)) = 0$, where $A_t := (F(x+td) - F(x))/t$. Then for any $\epsilon > 0$ there exists $t > 0$ such that $d(A_t, DF(x,d)) \leq 2\epsilon$. Hence $h(A_t, DF(x,d)) \leq 2\epsilon$ or

\[
\sup_{v \in DF(x,d)} \inf_{u \in A_t} \Delta_{-K}(u - v) \leq 2\epsilon.
\]

For any $v \in DF(x,d)$ there exist $u \in A_t$ such that $\Delta_{-K}(u - v) \leq \epsilon$ and hence

\[
\Delta_{-K}(u) \leq \Delta_{-K}(v) + \epsilon. \tag{10}
\]

Choose $u_1 \in F(x + td)$ and $u_2 \in F(x)$ such that $u_1 - u_2 = tu$. Applying the inequality (9) to the pairs $(x, u_1)$ and $(x + td, u_2)$, we get $\langle x^*, td \rangle \leq \Delta_{-K}(u_2 - u_1)$ and taking (10) into account, we get

\[
\langle x^*, d \rangle \leq \Delta_{-K}\left(\frac{u_2 - u_1}{t}\right) = \Delta_{-K}(u) \leq \Delta_{-K}(v) + \epsilon.
\]
Since $\epsilon > 0$ and $v \in DF(x, d)$ are arbitrary, we obtain
\[
\langle x^*, d \rangle \leq \inf_{v \in DF(x, d)} \Delta_{-K}(v).
\]

It is clear that the following relations hold
\[
\frac{\sup_{v \in DF(x, d)}(-\Delta_{-K}(v))}{\|d\|} = -\frac{\inf_{v \in DF(x, d)} \Delta_{-K}(v)}{\|d\|} \leq -\frac{\langle x^*, d \rangle}{\|d\|} \leq \|x^*\|.
\]

As $x^* \in \Theta_1(x)$ is arbitrarily chosen, the inequality (6) follows.

(ii) Let us prove (7). Note that $g(u)$ is finite on $X$ by Lemma 3.2. Next, Lemma 4.1 (iii) yields that $g_{F,y}$ is convex and so is $g$. Since $d(0, \partial g(x)) > 0$ by the assumption, we have $0 \notin \partial g(x)$. Then $x$ is not a global minimizer of the convex function $g$, which means that there exists at least a vector $d \in X$ such that $g(x + d) < g(x) = 0$ or $h(F(x + d), F(x)) < 0$. Lemma 3.3 yields that $F(x + d) \preceq_l F(x)$. Thus, the right-hand part in the inequality (7) is meaningful.

Let $\eta$ be a scalar such that
\[
0 < \eta < d(0, \partial g(x)) (11)
\]
and let $k_0 \in \text{int} K$ be such that $\Delta_{-K}(k_0) = d_{-K}(k_0) = 1$. Define a set-valued map $G : u \in X \Rightarrow G(u) := F(u) + \eta\|u - x\|k_0$. We claim that $x$ is not a global $\preceq_l$-minimizer of $G$. Suppose to the contrary that $x$ is a $\preceq_l$ minimizer of $G$. Observe that $G(x) = F(x)$. Then, for any $u \in X$, we have either $G(u) + K = G(x) + K = F(x) + K$ or $G(u) \not\preceq_l G(x) = F(x)$. In the first case, Proposition 3.4 yields $h(G(u), F(x)) = h(F(x), F(x)) = 0$. In the second case, Proposition 3.4 yields $h(G(u), F(x)) > 0$. So, for any $u$ we have $h(G(u), F(x)) \geq 0$. Since $G(u) = F(u) + \eta\|u - x\|k_0$, one can easily derive from the triangle inequality property of the function $\Delta_{-K}$ that
\[
h(F(u), F(x)) + \eta\|x - u\|\Delta_{-K}(k_0) \geq h(G(u), F(x)) \geq 0.
\]

Thus, $x$ is a minimizer of the function $g(\cdot) + \eta\|x - \cdot\|$ and therefore, $0 \in \partial (g(\cdot) + \eta\|x - \cdot\|)(x)$. The exact sum rule for subdifferential of convex analysis gives
\[
0 \in \partial (g(\cdot) + \eta\|x - \cdot\|)(x) = \partial g(x) + \eta\{x^* \in X^* \mid \|x^*\| \leq 1\}.
\]

It follows that $d(0, \partial g(x)) \leq \eta$, which is a contradiction to (11).

We have showed that $x$ is not a global $\preceq_l$ minimizer of $G$. Then there exists $d \in X$ such that $G(x + d) \preceq_l G(x) = F(x)$ or
\[
F(x + d) + \eta\|d\|k_0 \preceq_l F(x).
\]

Take an arbitrary element $y \in F(x)$. Then there exists $z \in F(x + d)$ and $k_1 \in K$ such that $z - y + \eta\|d\|k_0 + k_1 = 0$. On the other hand, $F(x + d) - F(x) \subseteq DF(x, d) + K$ by Proposition 4.4. Therefore, there exist $v \in DF(x, d)$ and $k_2 \in K$ such that $z - y = v + k_2$. Then $v + k_2 + \eta\|d\|k_0 + k_1 = 0$ and we get $\Delta_{-K}(v + \eta\|d\|k_0) \leq 0$. Therefore, $\Delta_{-K}(v) - \eta\|d\|\Delta_{-K}(-k_0) \leq 0$ and
\[
-\frac{\Delta_{-K}(v)}{\|d\|} \geq -\eta\Delta_{-K}(-k_0) = \eta d_{Y \setminus (-K)}(-k_0) = \eta d_{Y \setminus K}(k_0).
\]
We get
\[ \sup_{v \in DF(x,d)} \frac{(-\Delta_{-K}(v))}{\|d\|} \geq \eta d_{Y\setminus K}(k_0). \]

It is clear that \( F(x+d) \preceq_l F(x) \) and since \( k_0 \in K \) satisfying \( \Delta_{-K}(k_0) = d_{-K}(k_0) = 1 \) is arbitrarily chosen, it follows that
\[ \sup_{F(x+d) \preceq_l F(x)} \frac{\sup_{v \in DF(x,d)}(-\Delta_{-K}(v))}{\|d\|} \geq \xi \eta. \]

As \( \eta \) satisfying (11) is arbitrarily chosen, we obtain (7).

It remain to prove (8). Observe that \( J(u) \neq \emptyset \) by Lemma 3.2. If for each \( u \in \mathbb{R}^n \) the function \( y \mapsto g_{F,y}(u) \) is upper semicontinuous at any \( y \in F(x) \), i.e.
\[ \limsup_{y' \to y, y' \in F(x)} g_{F,y'}(u) \leq g_{F,y}(u), \tag{12} \]
then we can apply Theorem 4.4.2 in [16] to get
\[ \partial g(u) = \text{co}\{ \cup \partial g_{F,y}(u) \mid y \in J(u) \}, \]
which together with (5) imply (8). Let us prove (12). For any \( v \in F(u) \) and \( y' \in F(x) \), we have \( \Delta_{-K}(v - y') \leq \Delta_{-K}(v - y) + \Delta_{-K}(y - y') \). Then we obtain
\[ \inf_{v \in F(u)} \Delta_{-K}(v - y') \leq \inf_{v \in F(u)} \Delta_{-K}(v - y) + \Delta_{-K}(y - y') \quad \text{or} \quad g_{F,y'}(u) \leq g_{F,y}(u) + \Delta_{-K}(y - y'). \]
From the last inequality, one can easily deduce that (12) holds.

**Remark 4.2.** Note that \( \xi > 0 \) and, since \( d_{Y\setminus K}(k_0) \leq d_{-K}(k_0) = 1 \), we have \( \xi \leq 1 \). In particular, \( \xi = \sqrt{2}/2 \) when \( K = \mathbb{R}^2_+ \) and \( \xi = 1 \) when \( K = \mathbb{R}_+ \).

Let us consider the case \( F \) is a convex single-valued function \( f : X \to \mathbb{R} \). Here, \( K = \mathbb{R}_+ \) and \( \partial \Delta_{-\mathbb{R}_+}(y) = \{1\} \) for any \( y \in \mathbb{R} \) (see Example 3.1). Further, for \( y^* \in \partial \Delta_{-\mathbb{R}_+}(f(x)) = \{1\} \) we have \( D^*f(x,1) = \{x^* \mid (x^*,-1) \in N((x,f(x)),\text{epi} f)\} = \partial f(x) \), and hence, \( \Theta_1(x) = \partial f(x) \). We also have \( \partial g(x) = \partial f(x) \). Recall that \( \xi = 1 \). Thus, Proposition 4.6 reduces to Proposition 4.5.

# 5 Necessary and/or sufficient conditions for minimizers and maximizers of a set-valued map

In the existing literature, there have been obtained necessary and/or sufficient conditions in term of directional derivatives for minimizers defined by the set order relations \( \preceq_l, \preceq_u \) and \( \preceq_s \). In this section, we obtain these conditions for some maximizers and minimizers defined by set order relations \( \preceq_l, \preceq_u, \preceq_c, \preceq_p \) as well as by strict set order relations.

Let \( \preceq \) denote one of the order relations in Definitions 2.2 and 2.3.

**Definition 5.1.** Let \( x \in \text{dom} F \). We say that

(i) \( x \) is a **local \( \preceq \)-minimizer** of \( F \) if there is a neighborhood \( U \) of \( x \) such that for any \( x' \in U \cap \text{dom} F, x' \neq x \), one has
\[ F(x') \preceq F(x) \text{ implies } F(x) \preceq F(x'). \]
(ii) \( x \) is a local strict \( \preceq \)-minimizer of \( F \) if there is a neighborhood \( U \) of \( x \) such that for any \( x' \in U \cap \text{dom} F \), \( x' \neq x \) one has
\[
F(x') \notin F(x).
\]

(iii) \( x \) is a local ideal \( \preceq \)-minimizer of \( F \) if there is a neighborhood \( U \) of \( x \) such that for any \( x' \in U \cap \text{dom} F \), \( x' \neq x \) one has
\[
F(x) \preceq F(x').
\]

(iv) \( x \) is a local ideal \( \preceq \)-maximizer of \( F \) if there is a neighborhood \( U \) of \( x \) such that for any \( x' \in U \cap \text{dom} F \), \( x' \neq x \) one has
\[
F(x') \preceq F(x).
\]

When \( U = X \) in the above definitions, we have the corresponding global concepts.

Lemma 2.1 implies that the concepts of maximizer/minimizer are "weakest" when they are defined by the set order relation \( \preceq_p \) and are "strongest" when they are defined by the set order relation \( \preceq_c \).

Let us formulate necessary conditions.

**Proposition 5.1.** Suppose that \( F \) has the directional derivative \( DF(x,d) \) at \( x \in \text{dom} F \) in an admissible direction \( d \).

(i) If \( x \) is a local ideal \( \preceq_c \)-minimizer of \( F \), then
\[
\{0\} \preceq_c DF(x,d).
\] (13)

(ii) If \( x \) is a local ideal \( \preceq \)-maximizer of \( F \), then
\[
DF(x,d) \preceq_p \{0\},
\] (14)

where \( \preceq \) denotes one of the relations \( \preceq_p \), \( \preceq_l \), \( \preceq_u \) and \( \preceq_c \).

Note that the relations (13) and (14) are equivalent to \( DF(x,d) \subset K \) and \( DF(x,d) \cap (-K) \neq \emptyset \), respectively. When \( Y = \mathbb{R} \) and \( F \) is a scalar- single-valued function \( f \), they become \( f'(x,d) \geq 0 \) and \( f'(x,d) \leq 0 \), respectively.

**Proof.** Let \( t > 0 \) such that \( x + td \in U \cap \text{dom} F \), where \( U \) is the neighborhood of \( x \) mentioned in Definition 5.1.

(i) As \( x \) is a local ideal \( \preceq_c \)-minimizer, we have \( F(x+td) - F(x) \subseteq K \) or \( \{0\} \preceq_l A_t \), where \( A_t := (F(x+td) - F(x))/t \). Proposition 3.4 (i) applied to \( A := DF(x,d) \) and \( B := \{0\} \) gives \( \{0\} \preceq_l DF(x,d) \). Hence, \( \{0\} \preceq_c DF(x,d) \).

(ii) By Lemma 2.1, \( x \) is a local ideal \( \preceq_p \)-maximizer in all cases. Hence, we have \( (F(x+td) - F(x)) \cap (-K) \neq \emptyset \) or \( A_t \preceq_p \{0\} \), where \( A_t := (F(x+td) - F(x))/t \). Proposition 3.4 (ii) applied to \( A = DF(x,d) \) and \( B = \{0\} \) gives \( DF(x,d) \preceq_p \{0\} \). \( \square \)
Proposition 5.2. Suppose that \( a \) and \( b \) are \( K \)-convex. Then we have

\[
\frac{\partial^2 f}{\partial x^2}(x, d) \leq 0 \quad \text{if} \quad x + d \in \partial F(x, d)
\]

Proof. Since \( F \) is \( K \)-convex, Proposition 4.4 yields that for any admissible direction \( d \) such that \( x + d \in \text{dom} F \) one has

\[
F(x + d) - F(x) \subseteq DF(x, d) + K.
\]

(i) Since \( \{0\} \preceq_c DF(x, d) \) gives \( DF(x, d) \subseteq K \), we deduce from \( F(x + d) - F(x) \subseteq DF(x, d) + K \) that \( x \) is a global ideal \( \preceq_c \)-minimizer of \( F \). Next, assume

Remark 5.1. Observe that \( DF(x, d) \preceq u \{0\} \) is equivalent to \( DF(x, d) \preceq_t \{0\} \). In the case with \( \preceq_c \) and \( \preceq_u \) in Proposition 5.1 (ii), we do not know yet whether the relation \( DF(x, d) \preceq_p \{0\} \) could be replaced by the stronger one \( DF(x, d) \preceq_c \{0\} \), which is equivalent to \( DF(x, d) \preceq_u \{0\} \) and \( DF(x, d) \subseteq K \), or not.

Example 5.1. (i) Let \( F \) be the map in Example 4.1 (ii). Then \( x = 0 \) is an ideal \( \preceq_c \)-minimizer of \( F \). Recall that \( DF(0, 1) = DF(0, -1) = \{(1, 0), (0, 1)\} \). The necessary condition (13) is satisfied as \( \{(0, 0)\} \preceq_c \{(1, 0), (0, 1)\} \).

(ii) Let \( F \) be the map in Example 4.1 (iii). Then \( x = 0 \) is not an ideal \( \preceq_c \)-minimizer of \( F \) because the necessary condition (13) is not satisfied: \( DF(0, -1) = \{(-1, 0)\} \) and \( \{(0, 0)\} \preceq_c \{(-1, 0)\} \).

(iii) Let \( F \) be the map in Example 4.1 (iv). One can check that \( x = 0 \) is an ideal \( \preceq_c \)-minimizer of \( F \). We have \( DF(0, 1) = DF(0, -1) = \{(0, 0)\} \) and \( \{(0, 0)\} \preceq_c \{\{(0, 0)\} \}, which means that the necessary condition (13) is satisfied.

(iv) Let \( F \) be the map in Example 4.1 (v). One can see that \( x = 0 \) is an ideal \( \preceq_c \)-maximizer of \( F \) and the necessary condition (14) is satisfied because \( DF(0, 1) = \{(u, v) \in -\mathbb{R}^2_+ \mid u^2 + v^2 = 1\} \) and \( \{(u, v) \in -\mathbb{R}^2_+ \mid u^2 + v^2 = 1\} \preceq_t \{\{(0, 0)\} \.

Let us formulate sufficient conditions for several types of global minimizers under a convexity assumption.

Proposition 5.2. Suppose that \( F \) is \( K \)-convex and \( F \) has the directional derivative \( DF(x, .) \) at \( x \in \text{dom} F \) in any admissible direction. Then

(i) \( x \) is a global ideal \( \preceq_c \)-minimizer of \( F \) if for any admissible direction \( d \) one has

\[
\{0\} \preceq_c DF(x, d).
\]

The assertion remains true if we replace the set order relation \( \preceq_c \) by the strict one \( \prec_c \) (assuming that \( \text{int} K \neq \emptyset \)).

(ii) \( x \) is a global strict \( \preceq \)-minimizer of \( F \) if for any admissible direction \( d \) one has

\[
DF(x, d) \not\subseteq \{0\},
\]

where \( \not\) denotes one of the relations \( \preceq_p, \preceq_t, \preceq_u \) and \( \preceq_c \).

The assertion remains true if we replace the involved set order relations by the corresponding strict ones (assuming that \( \text{int} K \neq \emptyset \)).

Proof. Since \( F \) is \( K \)-convex, Proposition 4.4 yields that for any admissible direction \( d \) such that \( x + d \in \text{dom} F \) one has

\[
F(x + d) - F(x) \subseteq DF(x, d) + K.
\]

(i) Since \( \{0\} \preceq_c DF(x, d) \) gives \( DF(x, d) \subseteq K \), we deduce from \( F(x + d) - F(x) \subseteq DF(x, d) + K \subseteq K \) that \( x \) is a global ideal \( \preceq_c \)-minimizer of \( F \). Next, assume
a contradiction. \( \{0\} \prec_c DF(x,d) \) or \( DF(x,d) \subseteq \text{int}K \). Then we have \( F(x + d) - F(x) \subseteq DF(x,d) + K \subseteq \text{int}K \). This means that \( x \) is a global ideal \( \prec_c \)-minimizer of \( F \).

(ii) Suppose to the contrary that \( x \) is not a global strict \( \preceq \)-minimizer of \( F \). By Lemma 2.1, \( x \) is not a global strict \( \preceq_p \)-minimizer of \( F \) in all cases. Then there exists \( d \) such that \( F(x + d) \preceq_p F(x) \) or \( (F(x + d) - F(x)) \cap (-K) \neq \emptyset \). On the other hand, \( DF(x,d) \not\preceq_p \{0\} \) implies \( DF(x,d) \cap (-K) = \emptyset \) and hence \( (DF(x,d) + K) \cap (-K) = \emptyset \). The inclusion \( F(x + d) - F(x) \subseteq DF(x,d) + K \) yields \( (F(x + d) - F(x)) \cap (-K) = \emptyset \), a contradiction.

Next, suppose to the contrary that \( x \) is not a global strict \( \prec \)-minimizer of \( F \). By Lemma 2.1, \( x \) is not a global strict \( \prec_p \)-minimizer of \( F \) in all cases. Then \( F(x + d) \prec F(x) \) for some \( d \) or \( (F(x + d) - F(x)) \cap (-\text{int}K) \neq \emptyset \). On the other hand, \( DF(x,d) \not\prec_p \{0\} \) implies \( DF(x,d) \cap (-\text{int}K) = \emptyset \) and hence \( (DF(x,d) + K) \cap (-\text{int}K) = \emptyset \). The inclusion \( F(x + d) - F(x) \subseteq DF(x,d) + K \) yields \( (F(x + d) - F(x)) \cap (-\text{int}K) = \emptyset \), a contradiction.

\[ \square \]

**Remark 5.2.** The assertions (i) in Propositions 5.1 and 5.2 provide necessary and (in the convex case) sufficient conditions for a \( \preceq_c \)-minimizer of \( F \).

**Example 5.2.** Let \( F \) be the map in Example 4.1 (i). This map \( \mathbb{R}^2_+ \)-convex and satisfies the relation \( DF(x,d) \not\prec_p \{0\} \) because \( DF(0,1) = \{(1,0),(0,1)\} \) and \( DF(0,-1) = \{(-1,0),(0,-1)\} \). Therefore, \( x = 0 \) is a global strict \( \prec_c \) minimizer of \( F \).

When \( F \) is not assumed to be \( K \)-convex, the relation (4) may not be satisfied. Nevertheless, we have the following sufficient conditions for local minimizers which hold in any fixed dimensional space settings under an additional condition.

**Proposition 5.3.** Assume that \( X \) is a finite dimensional space and \( \text{dom} F = X \). Suppose that \( F \) has the directional derivative \( DF(x,d) \) at \( x \) in any direction \( d \in X \), \( \|d\| = 1 \) and possesses the following property with respect to \( d \): any sequences \( \{t_i\} \) satisfying \( t_i \downarrow 0^+ \) and \( \{d_i\} \) satisfying \( \|d_i\| = 1 \), \( d_i \to d \) contain subsequences \( \{t_{i_j}\} \) and \( \{d_{i_j}\} \) such that

\[
DF(x,d) \preceq_l \frac{F(x + t_{i_j}d_{i_j}) - F(x)}{t_{i_j}}.
\]

(15)

Then the assertions of Proposition 5.2 with “global” replaced by “local” hold true.

**Proof.** We will use some arguments similar to the ones used in the proof of Proposition 5.2. Observe that (15) is equivalent to

\[
\frac{F(x + t_{i_j}d_{i_j}) - F(x)}{t_{i_j}} \subseteq DF(x,d) + K.
\]

(i) Suppose to the contrary that \( x \) is not a local ideal \( \preceq_c \)-minimizer of \( F \). Then there exists a sequence \( \{x_i\} \) such that \( x_i \to x \) and \( F(x) \not\preceq_c F(x_i) \) or \( F(x_i) - F(x) \not\preceq K \) for all \( i \). On the other hand, let \( d_i = \frac{x_i - x}{\|x_i - x\|} \) and \( t_i = \|x_i - x\| \). Clearly \( t_i \downarrow 0^+ \) and we may assume that \( d_i \to d \) for some \( d \in X \) because \( \|d_i\| = 1 \) for all \( i \) and \( X \) is a finite dimensional space. By the assumptions, one can find some subsequence \( \{x_{i_j}\} \) such that

\[
\frac{F(x_{i_j}) - F(x)}{\|x_{i_j} - x\|} = \frac{F(x + t_{i_j}d_{i_j}) - F(x)}{t_{i_j}} \subseteq DF(x,d) + K.
\]

21
Since \( \{0\} \preceq_c DF(x, d) \) is equivalent to \( DF(x, d) \subseteq K \), it follows that \( F(x_i) - F(x) \subseteq K \), a contradiction.

(ii) Suppose to the contrary that \( x \) is not a local strict \( \preceq \)-minimizer of \( F \). By Lemma 2.1, \( x \) is not a local strict \( \preceq_p \)-minimizer of \( F \) in all cases. Then there exists a sequence \( \{x_i\} \) such that \( x_i \to x \) and \( (F(x_i) - F(x)) \cap (-K) \neq \emptyset \) for all \( i \). On the other hand, similarly to the case (i), we can find a subsequence \( \{x_{i_j}\} \) and \( d \in X \) such that 

\[
\frac{F(x_{i_j}) - F(x)}{\|x_{i_j} - x\|} \subseteq DF(x, d) + K.
\]

Since \( DF(x, d) \not\preceq_p \{0\} \), we have \( DF(x, d) \cap (-K) = \emptyset \) and therefore, \( (DF(x, d) + K) \cap (-K) = \emptyset \). Then \( (F(x_{i_j}) - F(x)) \cap (-K) = \emptyset \), a contradiction.

The proof in the case with strict order relations can be proved by similar arguments and is then omitted. \( \square \)

**Example 5.3.** Let \( F \) be the map in Example 4.1 (iv). This map satisfies all conditions of Proposition 5.3 at \( x = 0 \) and satisfies \( \{0\} \preceq_c DF(x, d) \) because \( DF(x, d) = \{(0, 0)\} \). Therefore, \( x = 0 \) is a local ideal \( \preceq_c \) minimizer of \( F \).

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